



Backtest #52877 · LPG · EVO_GG1RSISNIP_v1375

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1375 strategy delivered a 41.35% ROI with a respectable 1.13 Sharpe ratio, yet the 66.7% win rate relies entirely on only three trades, rendering statistical significance negligible. A 21.82% maximum drawdown suggests high volatility exposure that is unsustainable without further validation on a larger sample. While the capital grew to \$14,139.63, the low trade count prevents reliable assessment of strategy robustness across varying market conditions. We must expand the backtesting dataset significantly to confirm whether this performance is an outlier or a replicable edge before deploying live capital.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63